

Figure 1

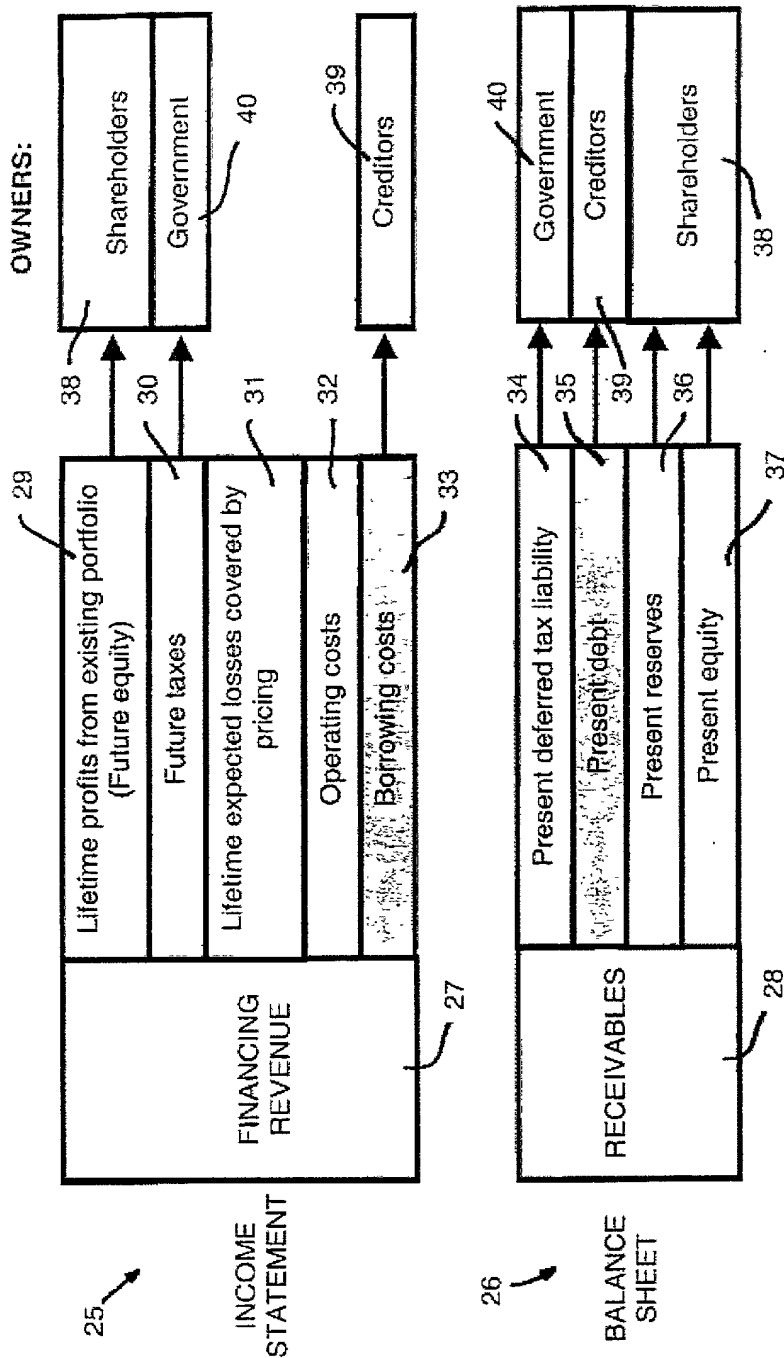


Figure 2

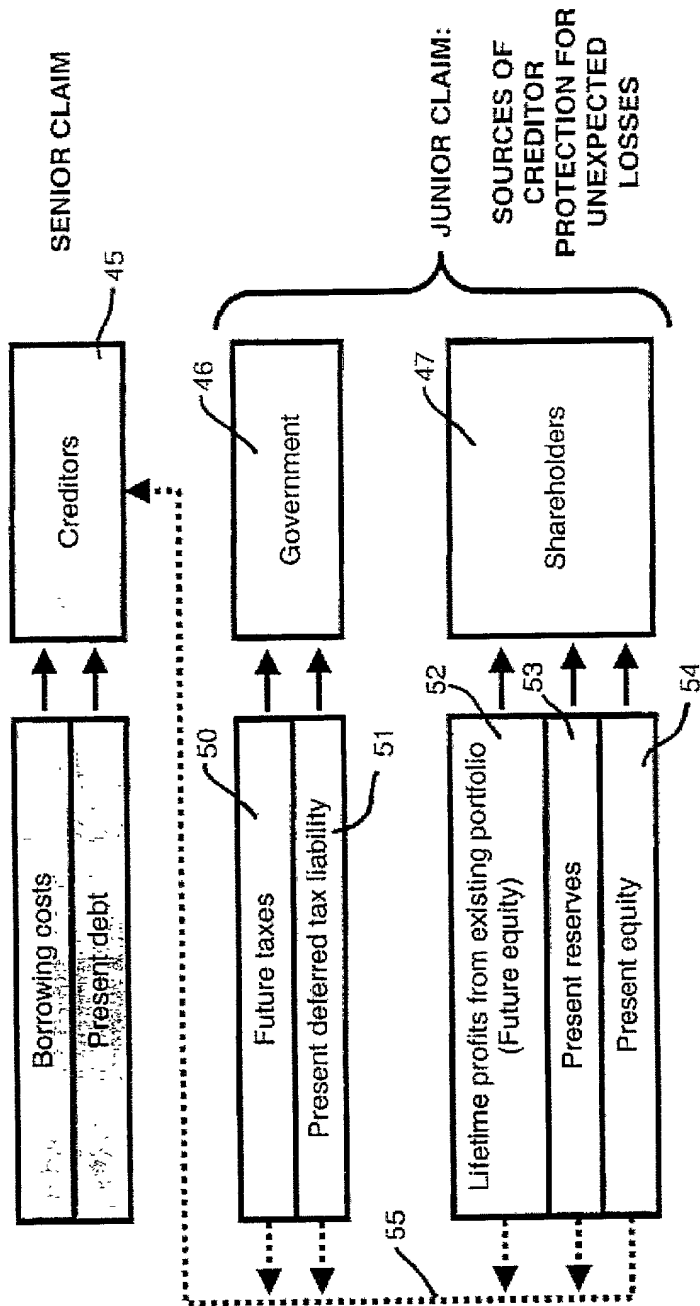


Figure 3

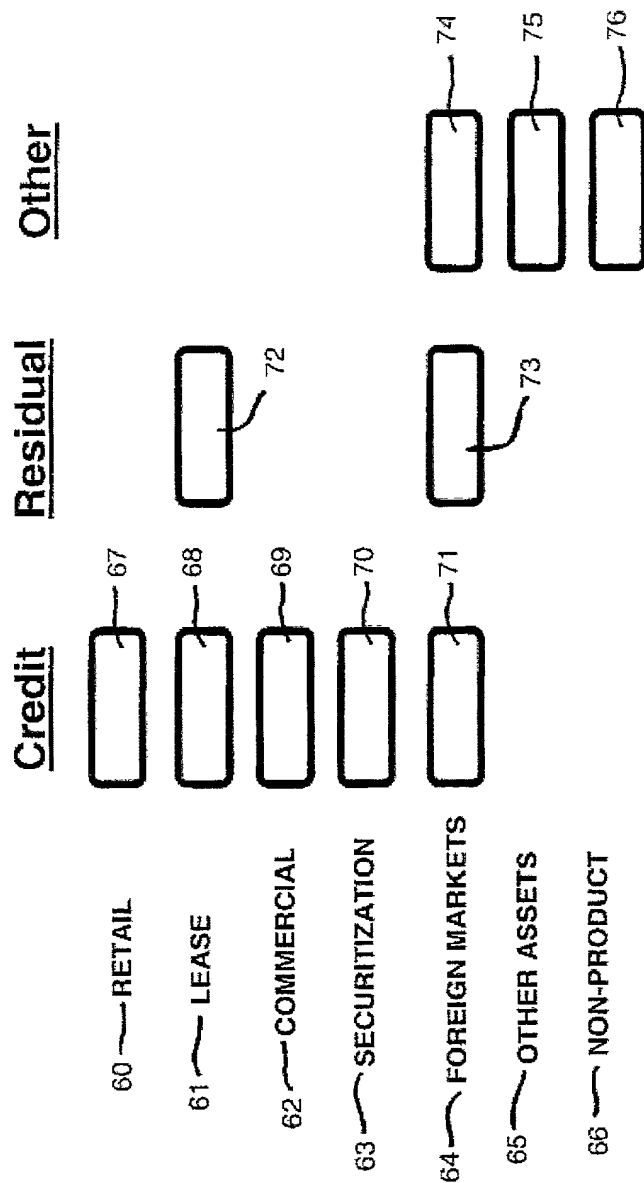
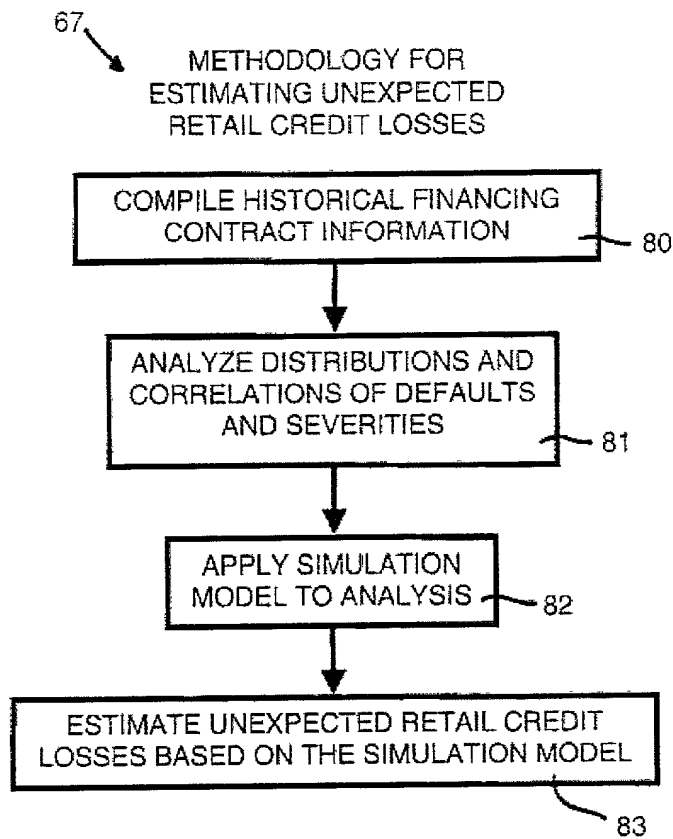


Figure 4



**Figure 5**

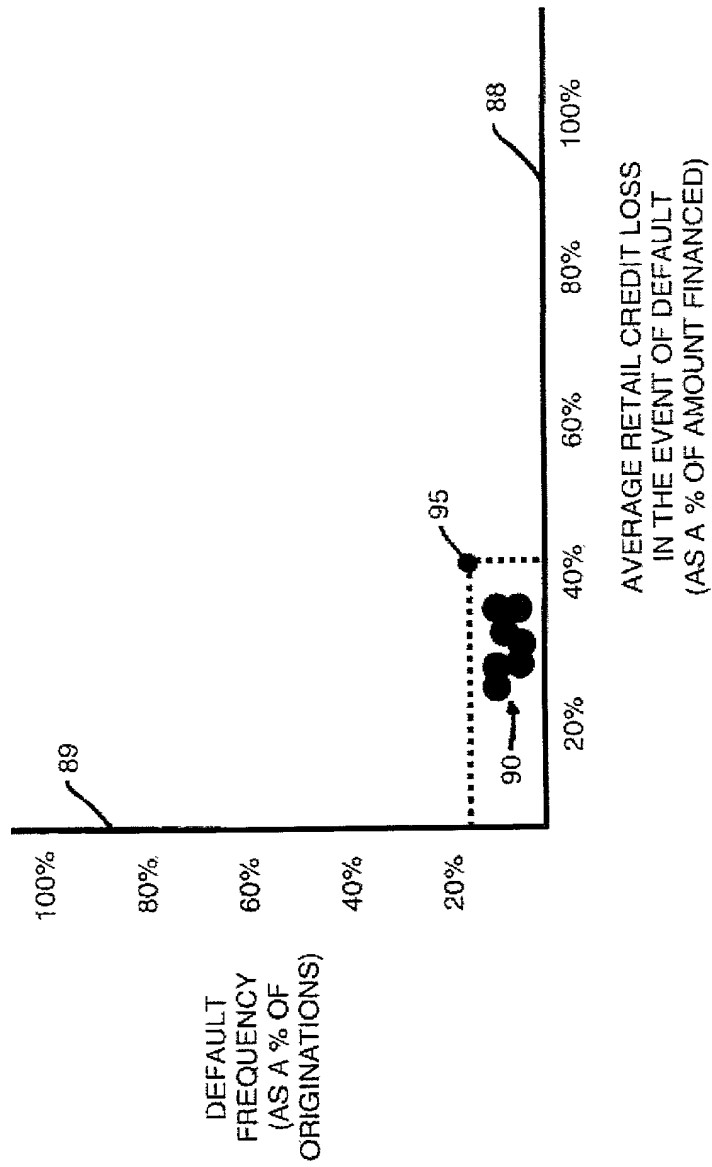


Figure 6

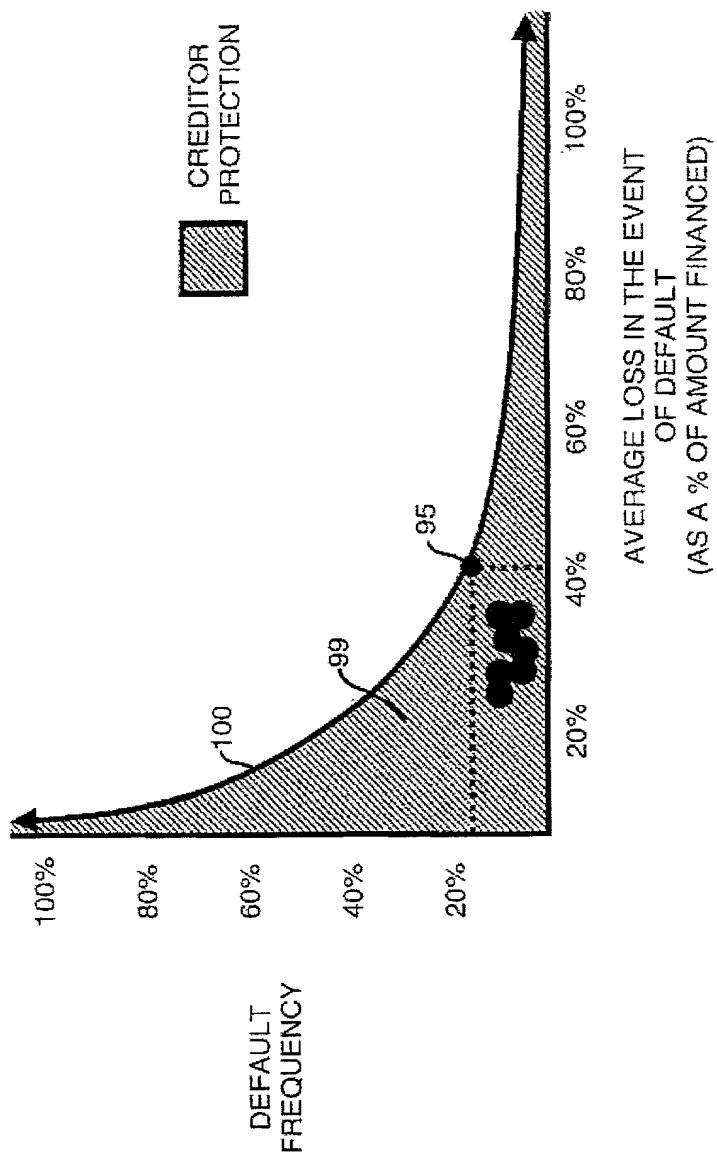


Figure 7

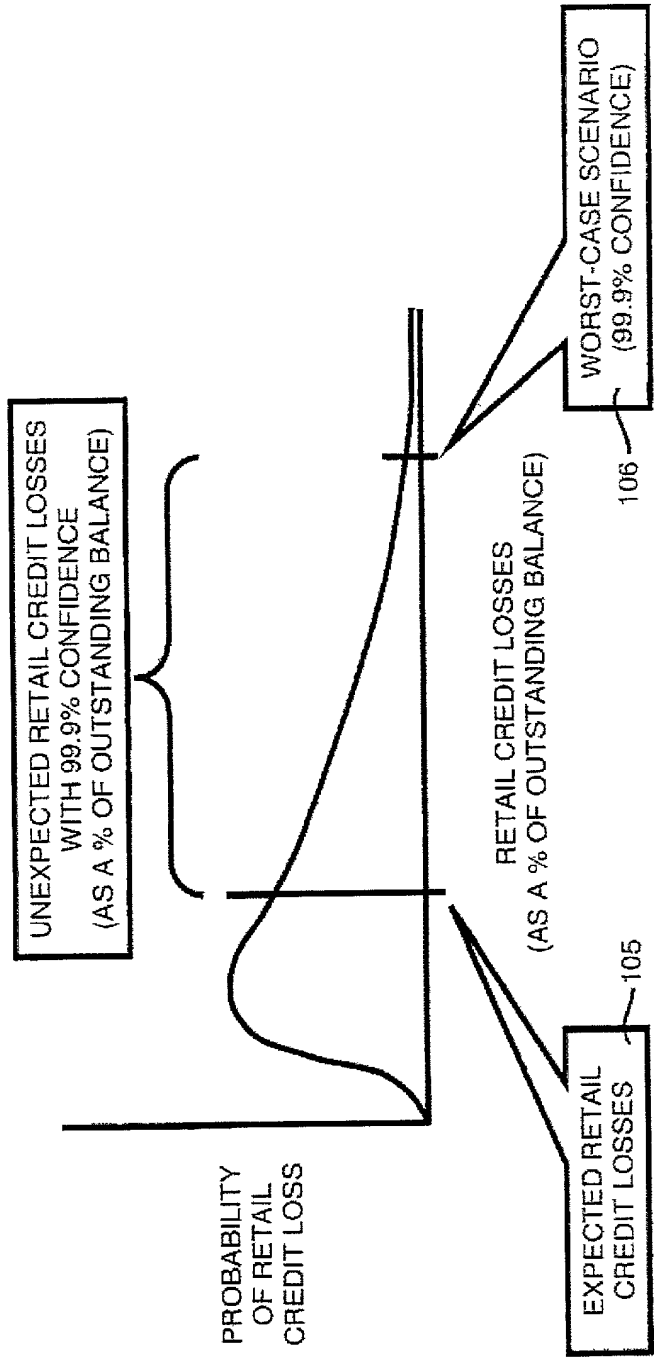
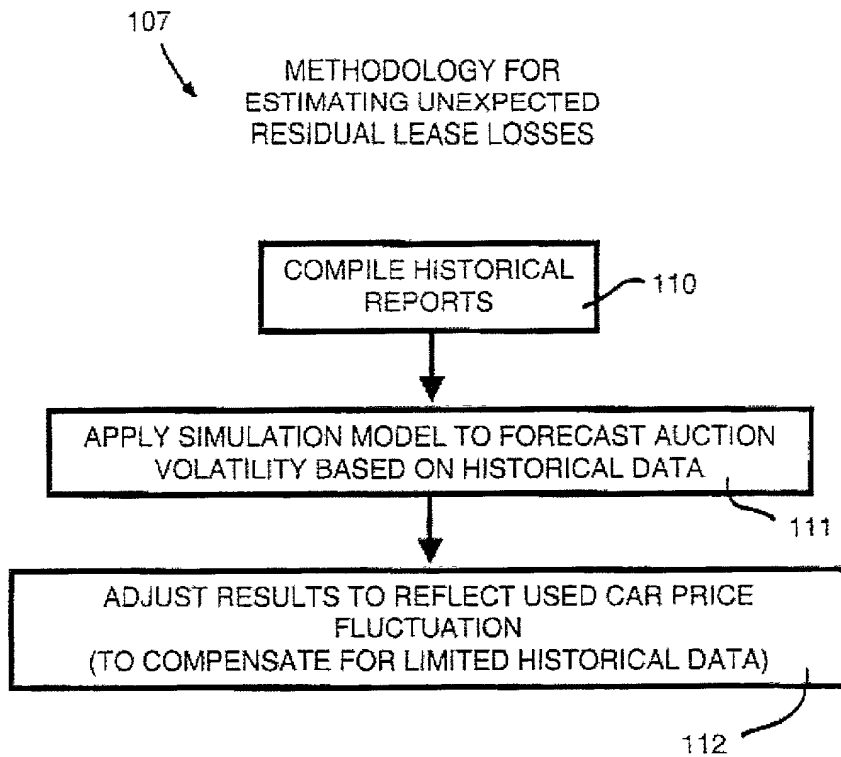


Figure 8



**Figure 9**

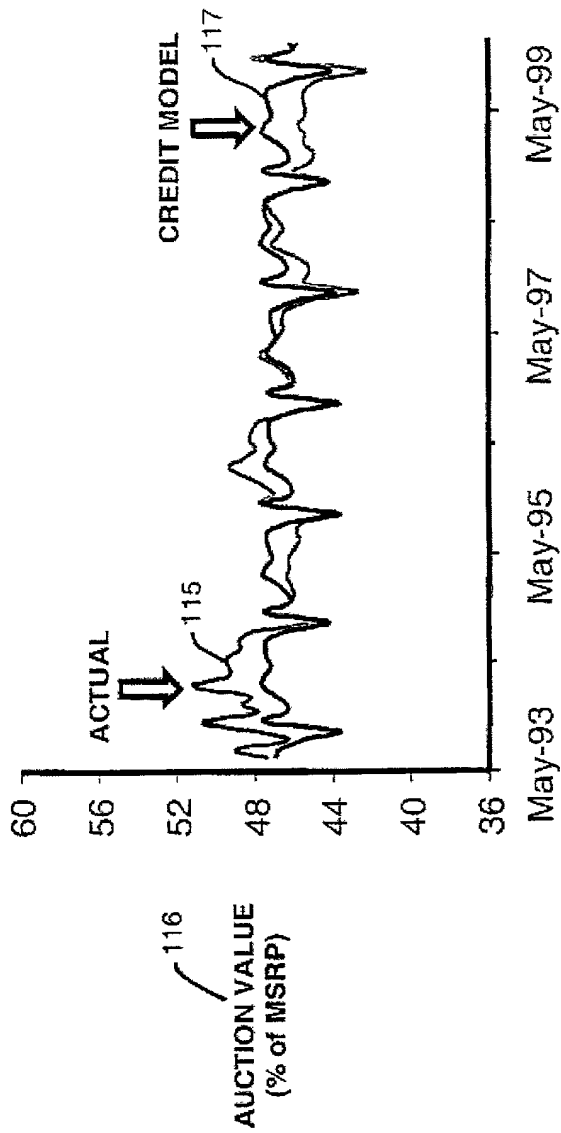


Figure 10

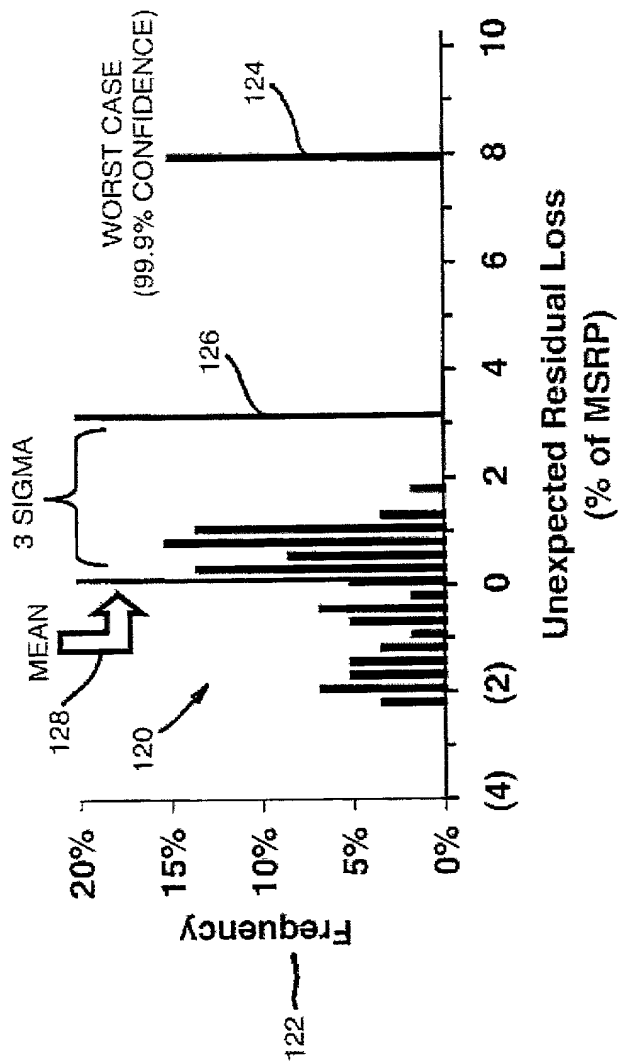
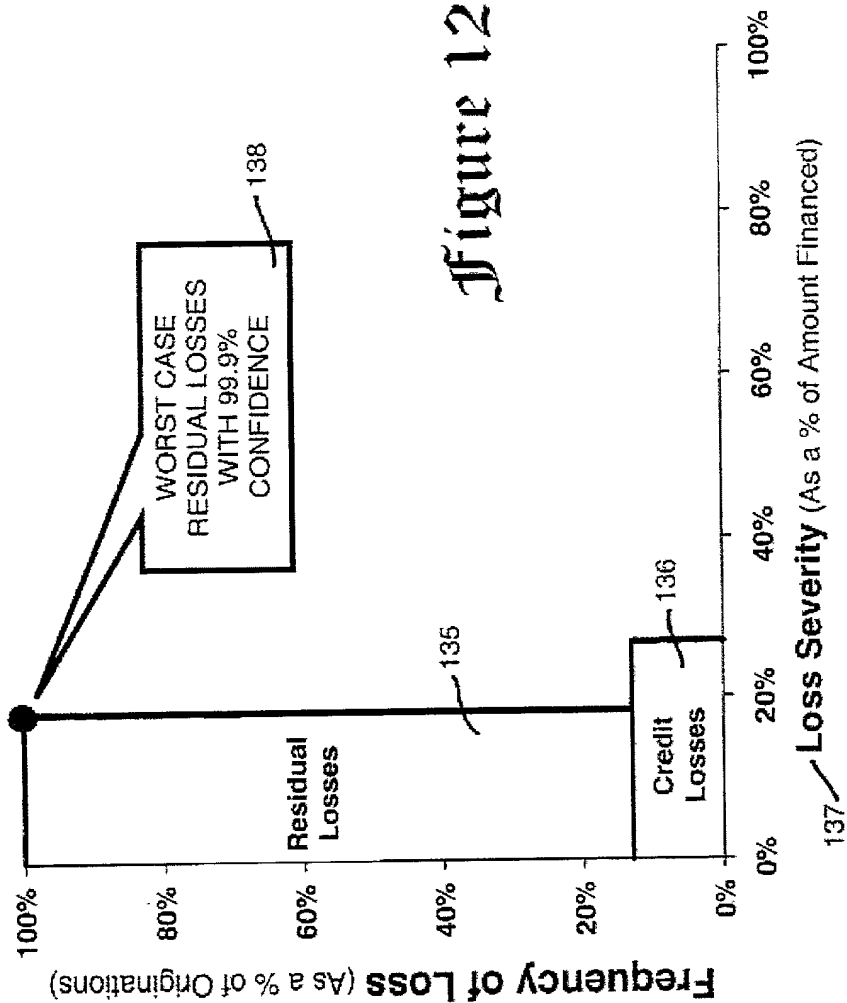


Figure 11



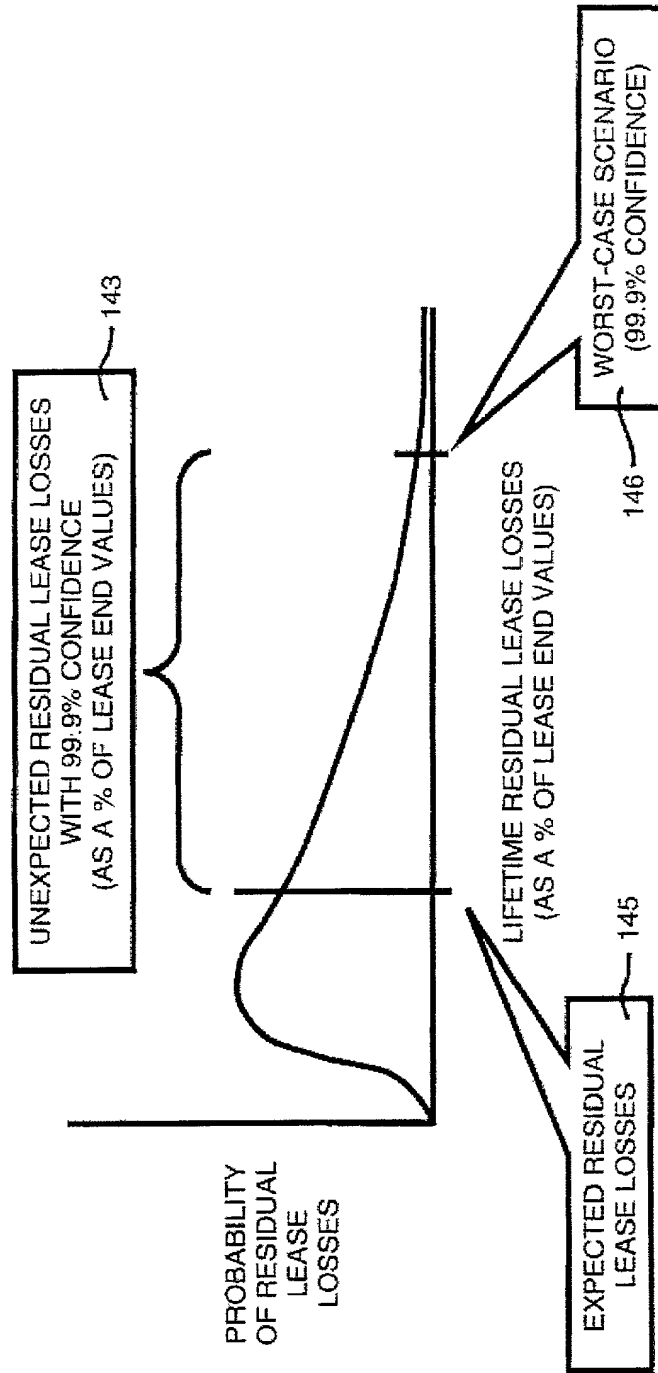


Figure 13

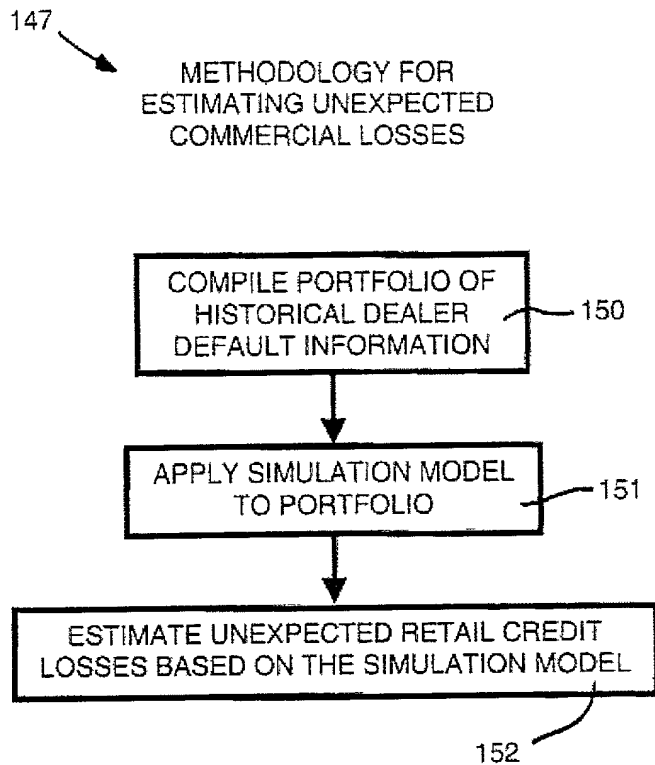


Figure 14

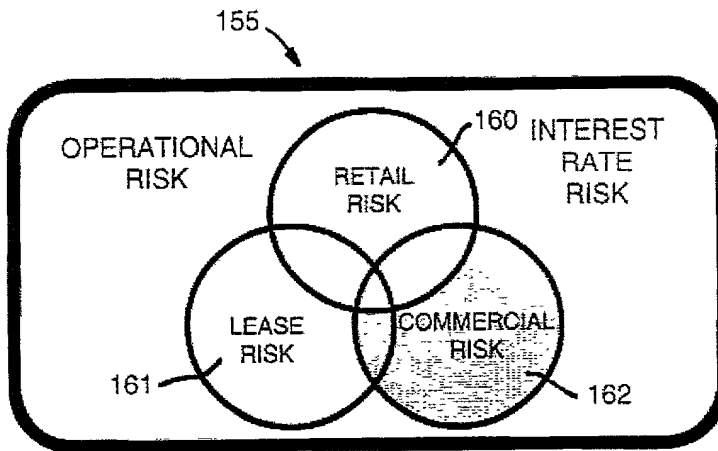


Figure 15

	CREDIT	RESIDUAL	OTHER	TOTAL
UNEXPECTED LOSSES	165	167	169	168
CORRELATION BENEFITS				
TOTAL UNEXPECTED LOSSES				- (171)
				170

Figure 16

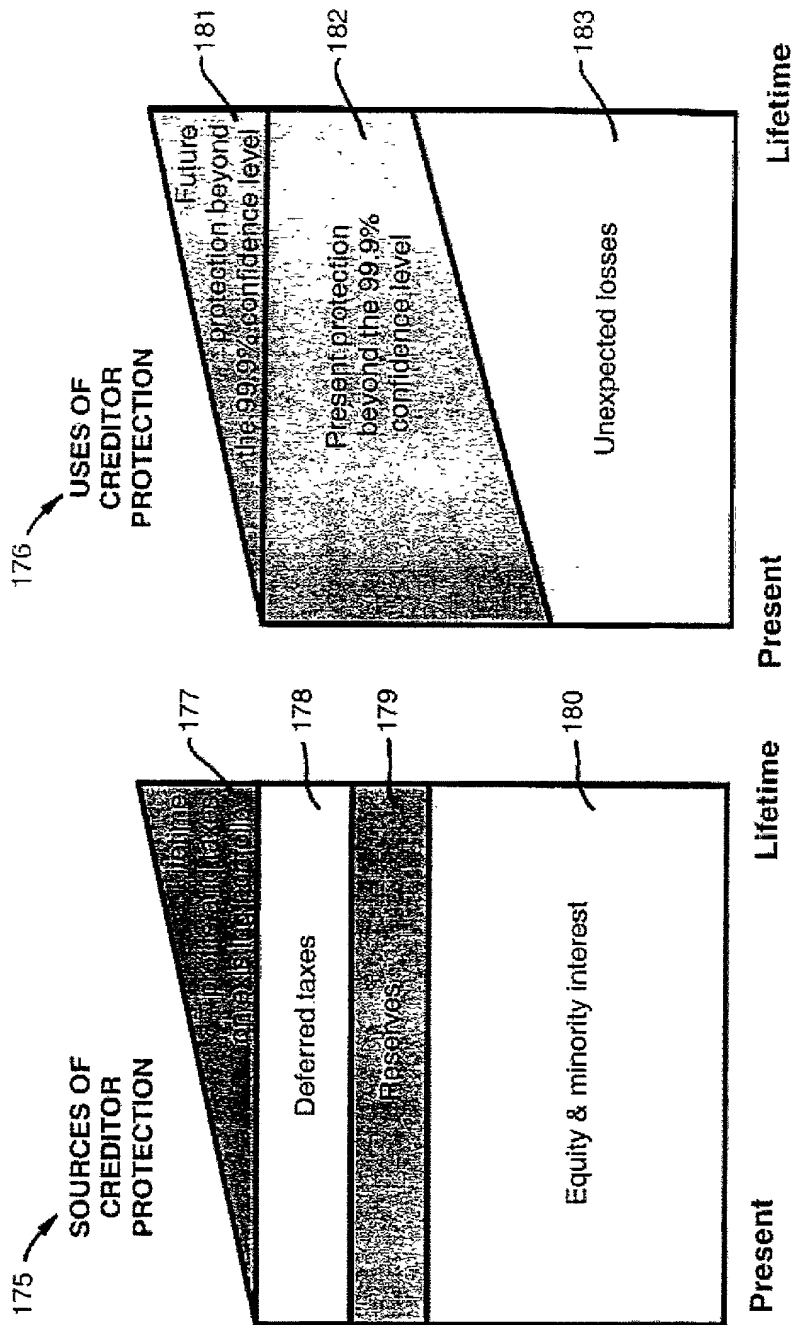


Figure 17